

Irish Stock Exchange Daily Bond Index Report

Friday 13 July, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 13-Jul-2012	Previous Close Value 12-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.29	95.29	0.000%	0.49%	0.49%	11.24%	-4.71%	5.15	4.87	5.89
All Bond Index (Return)	138.67	138.66	0.013%	0.67%	0.67%	14.20%	38.67%	5.15	4.87	5.89
Under 3 Bond Index (Clean)	98.20	98.13	0.074%	0.34%	0.34%	4.09%	-1.80%	1.42	1.36	4.32
Under 3 Bond Index (Return)	134.26	134.14	0.085%	0.50%	0.50%	7.25%	34.26%	1.42	1.36	4.32
Under 5 Bond Index (Clean)	102.01	101.98	0.028%	0.13%	0.13%	5.67%	2.01%	2.16	2.06	4.80
Under 5 Bond Index (Return)	140.31	140.25	0.040%	0.30%	0.30%	8.63%	40.31%	2.16	2.06	4.80
Under 10 Bond Index (Clean)	95.91	95.91	0.000%	0.40%	0.40%	10.39%	-4.09%	4.50	4.26	5.80
Under 10 Bond Index (Return)	136.21	136.19	0.013%	0.57%	0.57%	13.32%	36.21%	4.50	4.26	5.80
5 Plus Bond Index (Clean)	93.49	93.50	-0.016%	0.69%	0.69%	15.04%	-6.51%	6.77	6.38	6.08
5 Plus Bond Index (Return)	140.21	140.21	-0.001%	0.87%	0.87%	17.99%	40.21%	6.77	6.38	6.08
10 Plus Bond Index (Clean)	93.94	93.95	-0.005%	1.06%	1.06%	17.83%	-6.06%	9.19	8.65	6.17
10 Plus Bond Index (Return)	145.92	145.90	0.010%	1.26%	1.26%	20.88%	45.92%	9.19	8.65	6.17

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.71	2.52	105	103.23	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.06	1.18	86	102.24	0.00	6,028	6,091	6162
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.47	1.97	180	101.44	0.00	8,227	8,184	8346
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.53	2.01	163	101.54	0.00	3,630	3,613	3686
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.26	7.45	325	115.71	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.16	1.08	86	99.24	0.00	10,168	9,981	10091
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	92.71	3.32	269	96.03	0.00	9,256	8,581	8888
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.08	0.30	25	91.38	0.00	7,700	7,013	7037
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.91	4.35	269	103.25	0.00	6,767	6,710	7005
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.55	1.06	86	91.61	0.00	11,852	10,744	10869
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.75	3.69	269	96.43	0.00	7,708	7,156	7441
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.32	1.81	122	95.13	0.00	11,753	10,983	11195

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	Clean Index Weighting						Return Index Weighting									
									All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus				
IE0004617266	0461726	8.75 Cap Stock 2012	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	0.10%	0.00%					0.00%	0.10%	0.10%	0.00%				
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	7.70%	34.00%	21.80%	8.90%					7.60%	33.80%	21.80%	8.90%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.30%	45.70%	29.30%	12.00%					10.30%	45.80%	29.50%	12.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	20.20%	13.00%	5.30%					4.60%	20.20%	13.00%	5.30%				
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	0.00%		0.00%	0.00%					0.00%		0.00%	0.00%				
IE0006857530	0685753	4.6 Treas Bond 2016	Yes	No	Yes	Yes	No	No	12.60%		35.80%	14.70%					12.50%		35.60%	14.50%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.60%	16.80%				11.00%			12.80%	17.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.30%	13.70%				8.70%			10.10%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	13.10%				8.70%			10.10%	13.40%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.60%			15.80%	21.00%				13.50%			15.60%	20.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.00%			10.50%	14.00%				9.20%			10.70%	14.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.90%				21.50%	100.00%			13.90%				21.40%	100.00%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 13-Jul-2012	Previous Index Price 12-Jul-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.71	100.75	-0.034%	-0.192%	-0.192%	-0.288%	5.05	0.20	0.20
IE0031256328	3125632	5.0 Treasury Bond 2013	101.06	101.06	0.000%	0.233%	0.233%	3.899%	3.51	0.75	0.73
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.47	99.29	0.181%	0.566%	0.566%	6.434%	4.36	1.46	1.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.53	99.58	-0.042%	0.000%	0.000%		4.69	2.46	2.35
IE0004680173	0468017	8.25 Treas Bond 2015	108.26	108.51	-0.227%	-0.353%	-0.353%	7.775%	5.27	2.67	2.54
IE0006857530	0685753	4.6 Treas Bond 2016	98.16	98.21	-0.053%	-0.251%	-0.251%	9.206%	5.15	3.49	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.71	92.97	-0.276%	0.344%	0.344%	13.282%	5.92	5.37	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.08	91.07	0.011%	0.589%	0.589%	13.283%	6.01	6.05	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.91	98.91	0.000%	0.508%	0.508%	13.713%	6.09	5.84	5.51
IE0034074488	3407448	4.5 Treas Bnd 2020	90.55	90.48	0.074%	0.678%	0.678%	15.325%	6.06	6.58	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.75	92.65	0.103%	0.810%	0.810%	15.826%	6.14	6.64	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.32	93.33	-0.005%	1.056%	1.056%	17.828%	6.17	9.19	8.65

Return Price Performance			Index Price 13-Jul-2012	Previous Index Price 12-Jul-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	103.23	103.24	-0.010%	0.137%	0.137%	0.043%	5.05	0.20	0.20
IE0031256328	3125632	5.0 Treasury Bond 2013	102.24	102.22	0.014%	0.419%	0.419%	1.453%	3.51	0.75	0.73
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.44	101.25	0.189%	0.708%	0.708%	4.276%	4.36	1.46	1.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.54	101.57	-0.030%	0.171%	0.171%		4.69	2.46	2.35
IE0004680173	0468017	8.25 Treas Bond 2015	115.71	115.93	-0.192%	-0.054%	-0.054%	11.822%	5.27	2.67	2.54
IE0006857530	0685753	4.6 Treas Bond 2016	99.24	99.28	-0.040%	-0.071%	-0.071%	6.586%	5.15	3.49	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.03	96.27	-0.254%	0.513%	0.513%	16.057%	5.92	5.37	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.38	91.36	0.024%	0.773%	0.773%	10.430%	6.01	6.05	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.25	103.24	0.015%	0.708%	0.708%	17.123%	6.09	5.84	5.51
IE0034074488	3407448	4.5 Treas Bnd 2020	91.61	91.53	0.087%	0.861%	0.861%	12.166%	6.06	6.58	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.43	96.32	0.113%	0.981%	0.981%	18.942%	6.14	6.64	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.13	95.12	0.009%	1.258%	1.258%	13.893%	6.17	9.19	8.65